

**Supplemental Reporting Document
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September 2006 Investment Committee Meeting
(July 2006 Reporting Period)**

Investment Transactions

Affiliate Funds

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care



Investment Office

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September 11, 2006

SUPPLEMENTAL ITEM

TO: MEMBERS OF THE INVESTMENT COMMITTEE

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Affiliate Funds
- III. RECOMMENDATION:** Consent

The following investment transaction reports relating to the Affiliate Funds have been compiled by staff for the Investment Committee's review. The transaction reports were completed for the month of July 2006.

Affiliate Funds

Legislators' Retirement Fund
Judges' Retirement Fund
Judges II Retirement Fund
Public Employees' Medical & Hospital Care Act Contingency
Reserve Fund
Volunteer Firefighters Length of Service Award Fund
Supplemental Contribution Funds
Self Fund Health Care

Matthew Flynn
Division Chief

Anne Stausboll
Assistant Executive Officer

Russell Read
Chief Investment Officer

LEGISLATORS' RETIREMENT FUND

ASSET ALLOCATION

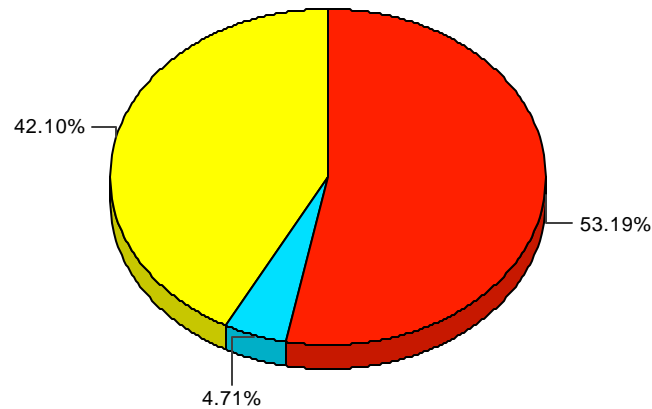
July 31, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
AFFILIATE TIPS	\$156,441,161	55.273	\$152,700,280	53.188
LEG-INTERNATIONAL - SSGA	\$7,686,273	2.716	\$13,529,809	4.713
LEGISLATORS RETIREMENT TOTAL FUND	\$118,906,021	42.011	\$120,862,781	42.099
TOTAL	<u>\$283,033,454</u>	100.000	<u>\$287,092,870</u>	100.000

Market Value



LEGISLATORS' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

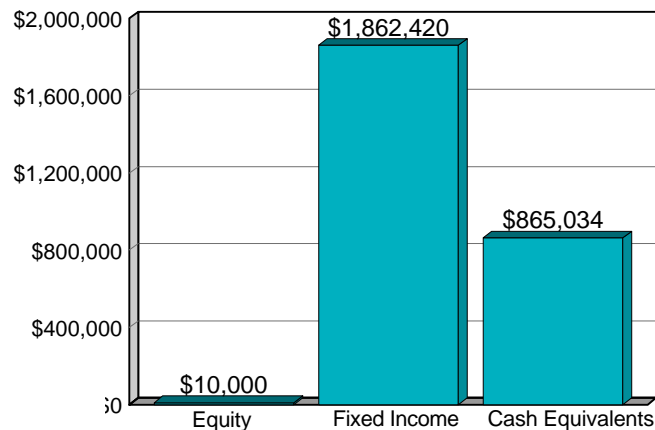


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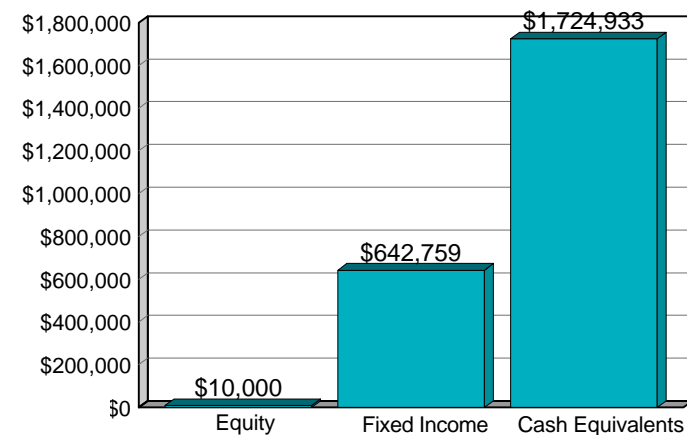
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
AFFILIATE TIPS	\$0	\$1,862,420	\$0	\$0	\$642,759	\$0	\$1,219,661
LEG-INTERNATIONAL - SSGA	\$10,000	\$0	\$0	\$10,000	\$0	\$0	\$0
LEGISLATORS RETIREMENT TOTAL FUND	\$0	\$0	\$865,034	\$0	\$0	\$1,724,933	(\$859,899)
Total	\$10,000	\$1,862,420	\$865,034	\$10,000	\$642,759	\$1,724,933	\$359,762

PURCHASES



SALES



JUDGES' RETIREMENT FUND

ASSET ALLOCATION

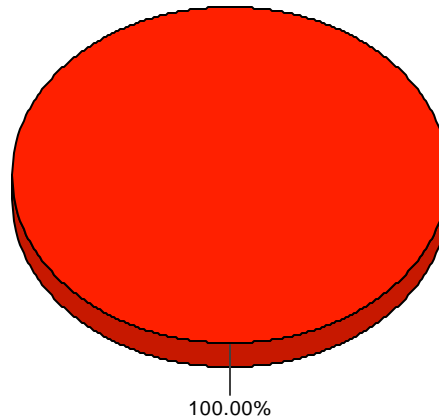
July 31, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUD-INTERNAL SHORT TERM - CALPERS	\$116,321	100.000	\$116,321	100.000
TOTAL	<u>\$116,321</u>	100.000	<u>\$116,321</u>	100.000

Market Value



JUDGES' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

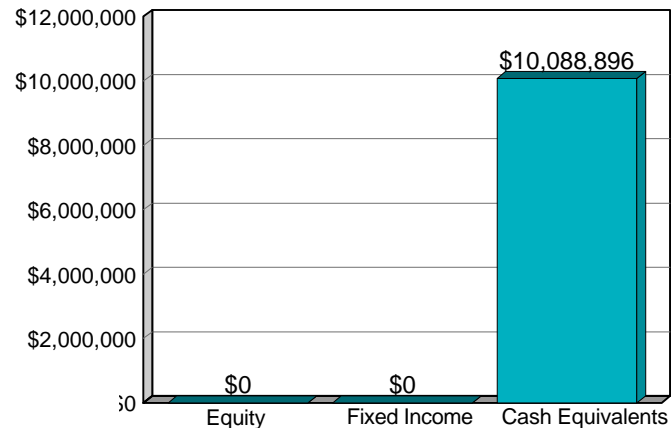


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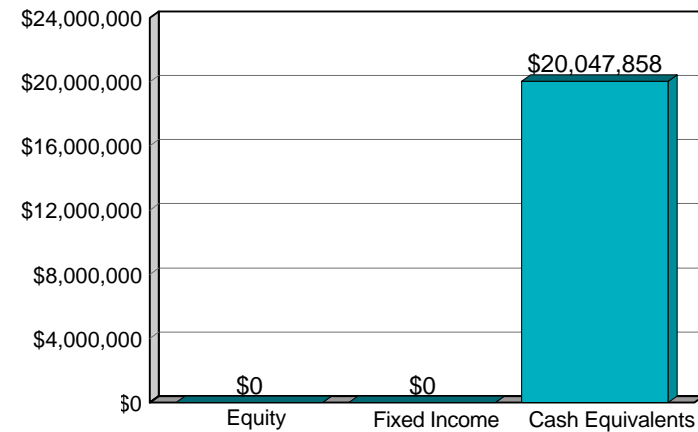
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUD-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$10,088,896	\$0	\$0	\$20,047,858	(\$9,958,962)
Total	\$0	\$0	\$10,088,896	\$0	\$0	\$20,047,858	(\$9,958,962)

PURCHASES



SALES



JUDGES II RETIREMENT FUND

ASSET ALLOCATION

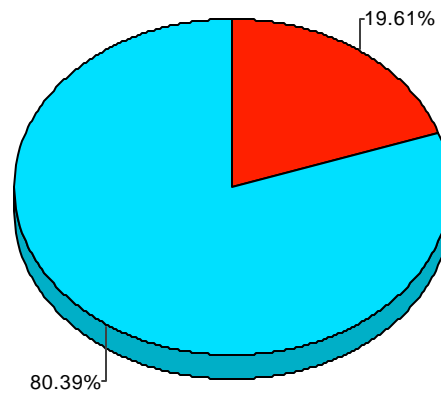
July 31, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUDGES II - INTERNATIONAL - SSGA	\$25,810,280	13.353	\$42,663,797	19.605
JUDGES II TOTAL FUND	\$167,475,368	86.647	\$174,947,723	80.395
TOTAL	<u>\$193,285,648</u>	100.000	<u>\$217,611,520</u>	100.000

Market Value



JUDGES II RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

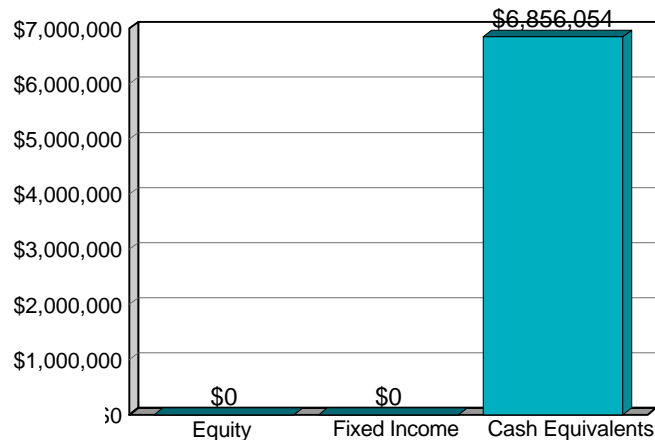


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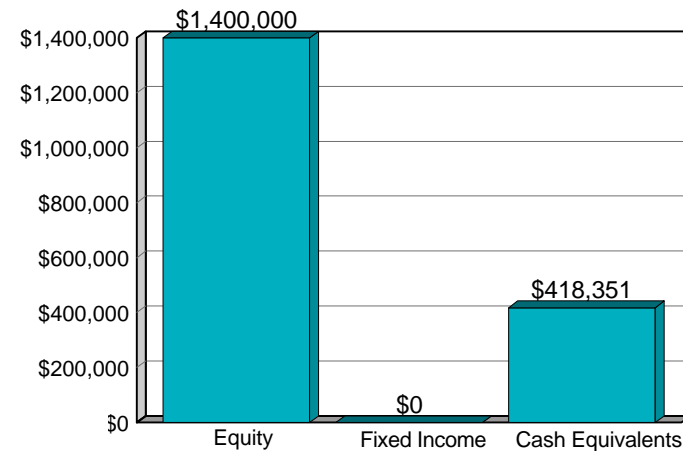
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUDGES II - INTERNATIONAL - SSGA	\$0	\$0	\$0	\$1,400,000	\$0	\$0	(\$1,400,000)
JUDGES II TOTAL FUND	\$0	\$0	\$6,856,054	\$0	\$0	\$418,351	\$6,437,703
Total	\$0	\$0	\$6,856,054	\$1,400,000	\$0	\$418,351	\$5,037,703

PURCHASES



SALES



CONTINGENCY RESERVE FUND

ASSET ALLOCATION

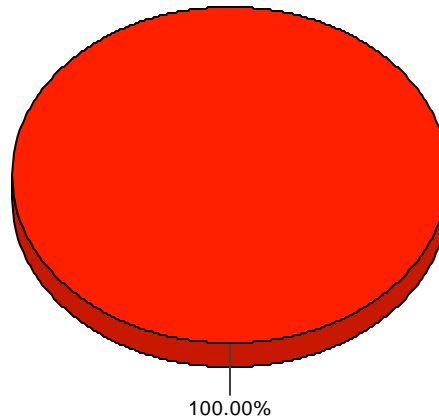
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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
CRF INTERNAL SHORT TERM - CALPERS	\$5,483,539	100.000	\$5,483,539	100.000
TOTAL	\$5,483,539	100.000	\$5,483,539	100.000

Market Value



CONTINGENCY RESERVE FUND

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

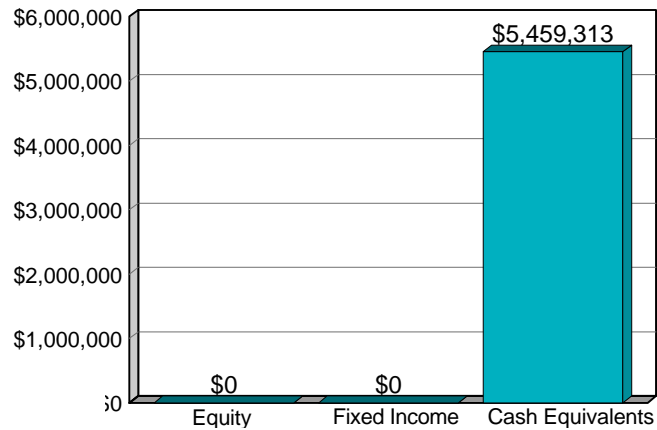


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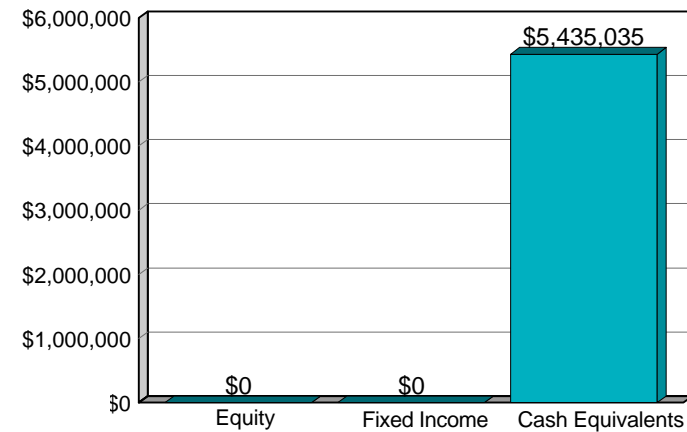
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
CRF INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$5,459,313	\$0	\$0	\$5,435,035	\$24,278
Total	\$0	\$0	\$5,459,313	\$0	\$0	\$5,435,035	\$24,278

PURCHASES



SALES



VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

ASSET ALLOCATION

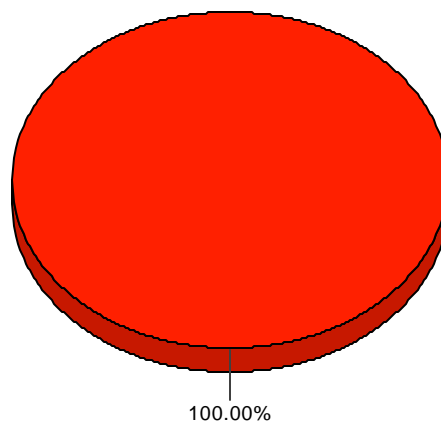
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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
VFF-INTERNAL SHORT TERM - CALPERS	\$2,862,701	100.000	\$3,055,899	100.000
TOTAL	\$2,862,701	100.000	\$3,055,899	100.000

Market Value



VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

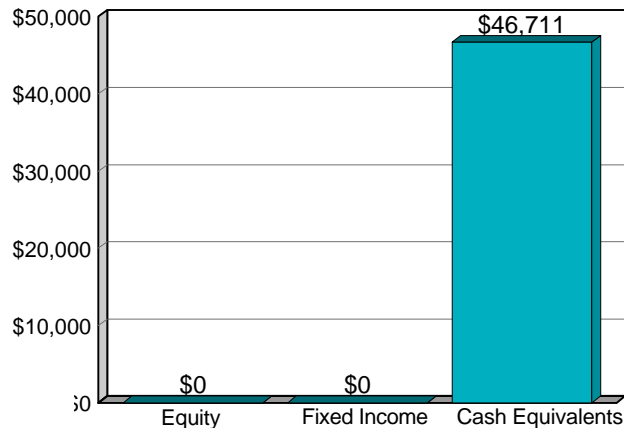


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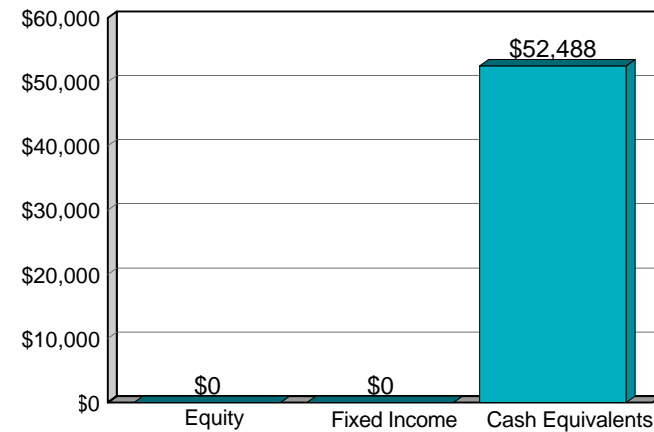
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
VFF-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$46,711	\$0	\$0	\$52,488	(\$5,777)
Total	\$0	\$0	\$46,711	\$0	\$0	\$52,488	(\$5,777)

PURCHASES



SALES



SUPPLEMENTAL CONTRIBUTION FUNDS

ASSET ALLOCATION

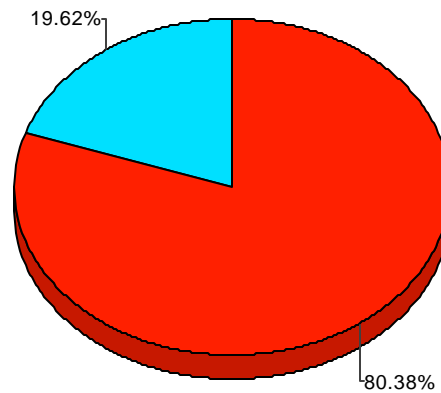
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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
SCP TOTAL FUND	\$16,098,127	86.928	\$16,921,596	80.379
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$2,420,885	13.072	\$4,130,557	19.621
TOTAL	<u>\$18,519,011</u>	100.000	<u>\$21,052,153</u>	100.000

Market Value



SUPPLEMENTAL CONTRIBUTION FUNDS

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

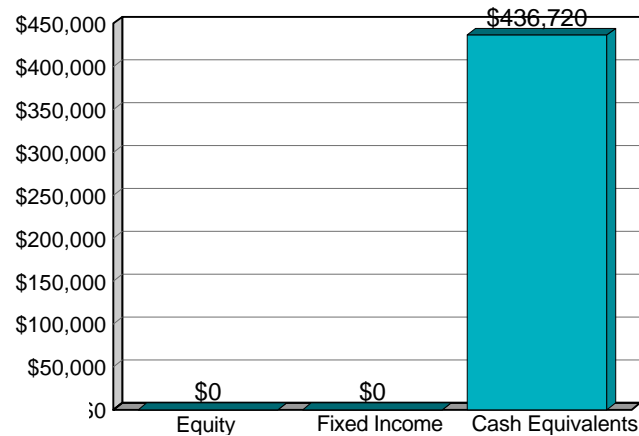


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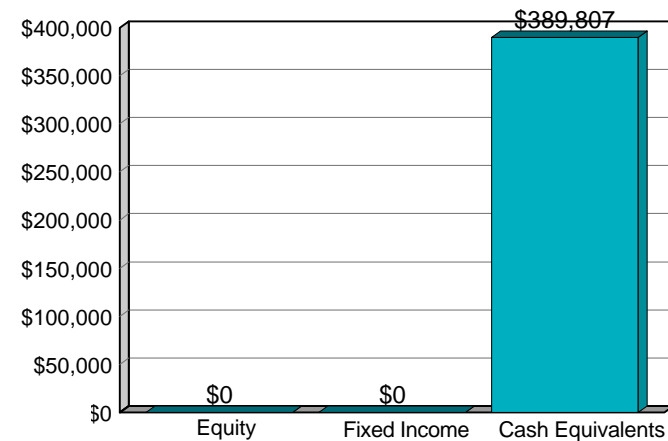
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SCP TOTAL FUND	\$0	\$0	\$436,720	\$0	\$0	\$389,807	\$46,913
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total	\$0	\$0	\$436,720	\$0	\$0	\$389,807	\$46,913

PURCHASES



SALES



SELF FUND HEALTH

ASSET ALLOCATION

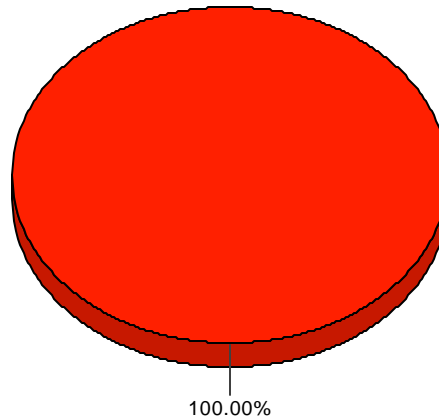
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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
SELF FUND HEALTH - CALPERS	\$94,517,867	100.000	\$94,502,332	100.000
TOTAL	\$94,517,867	100.000	\$94,502,332	100.000

Market Value



SELF FUND HEALTH

INVESTMENT PORTFOLIO SUMMARY

July 31, 2006

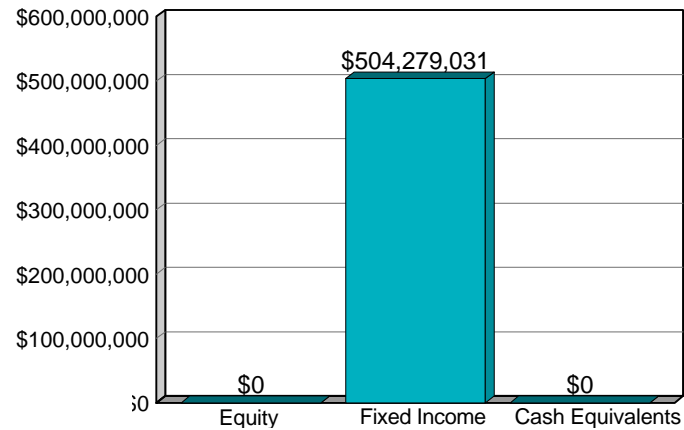


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INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SELF FUND HEALTH - CALPERS	\$0	\$504,279,031	\$0	\$0	\$501,216,139	\$0	\$3,062,892
Total	\$0	\$504,279,031	\$0	\$0	\$501,216,139	\$0	\$3,062,892

PURCHASES



SALES

